

# **EXHIBIT A**

**Exhibit C**

**Derivative Questionnaire**

General:

Name of Debtor (drop down of Lehman entities):

Name of Creditor:

Name and address where notices should be sent:

Creditor contact person and phone number:

Name and address where payment should be sent if different from above:

**1. Is the Debtor identified above (i) a counterparty to the derivative contract or (ii) a guarantor or credit support provider? Please identify the counterparties, guarantors and/or credit support providers to the derivative contract.**

**2. Have Termination Agreement(s) related to the allowance of a claim in respect of derivatives been entered into with the debtor?**

If Yes---Enter the amount of the derivative claim \$\_\_\_\_\_

Please attach Termination Agreement and go to \_\_\_\_ (end).

If No, proceed to #3.

**3. Have the derivatives matured or been terminated?**

If Yes--Enter the derivative claim amount and each line item included in the calculation thereof on the provided table and provide the information in 4.

If No, and you would like to file a claim for the contingent and unliquidated claim, please provide items in 4 a. d. and f

4. a. Documentation of Transactions. Please provide copies of all master agreements, schedules, netting arrangements, confirmations, credit support documentation, guarantees and other documents related to the transactions.

b. Termination Notice. Please provide the termination notice , including evidence supporting delivery date of the termination notice. Please provide evidence of any consent or other condition required to be satisfied in order to effect termination of the derivative contract.

c. Valuation Statement. Please provide the valuation statement, including evidence supporting delivery date of the valuation statement. Please include any collateral that has been posted in connection with this transaction and any claims of set-off against other transactions.

d. Individual Trade Level Detail. Please provide details with respect to each trade supporting the valuation (e.g. including trade id, electronic trade reference id, trade type, product, trade date, reference obligation or reference entity, credit events, factored and original contract notional amount, quantity/unit of measure, currency, price or strike price, buy/sell, call or put, cap or floor, location, effective date, maturity date, termination date, and value). Please provide this information in excel format.

e. Trade Valuation Methodology and Quotations. Please check the box next to each valuation methodology used to support the claim (if multiple methodologies were used, please check multiple boxes and identify the trade population listed in clause d. above to which each valuation method applies):

\_\_\_\_ Market Quotation Methodology under ISDA Master Agreements: Provide documentation of quotations from market-makers or other persons concerning the transactions. Include market-maker name, contact individual, when requests were made, the form of request that was made, in what manner the market-makers responded and the nature of any follow-up requests. If documentation specifies "Market Quotation" methodology and Creditor utilized a different methodology, please provide a narrative description of why the Market Quotation method was not used. Please provide a description of the methodology used to determine the valuation of transactions, including

how quotations, if any, were utilized and all other inputs, assumptions, values and applicable parameters.

\_\_\_\_ Loss Methodology under ISDA Master Agreements: Provide a narrative description of the methodology used to determine the valuations of transactions, including how quotations, if any, were utilized and all other inputs, assumptions, values and applicable parameters. Provide documentation from market-makers or other persons concerning the transactions. If the methodology used involved any interpretation or deviation from the wording of the applicable documentation, provide a narrative description of the basis for such interpretation or deviation.

\_\_\_\_ Close-Out Amount Methodology under ISDA Master Agreements: Provide a narrative description of the methodology used to determine the valuations of transactions, including how quotations, if any, were utilized and all other inputs, assumptions, values and applicable parameters. Provide documentation from market-makers or other persons concerning the transactions. If the methodology used involved any interpretation or deviation from the wording of the applicable documentation, provide a narrative description of the basis for such interpretation or deviation.

\_\_\_\_ Other Methodology under ISDA Master Agreements: Provide a narrative description of the methodology used to determine the valuations of transactions, including how quotations, if any, were utilized and all other inputs, assumptions, values and applicable parameters. Provide documentation from market-makers or other persons concerning the transactions. If the methodology used involved any interpretation or deviation from the wording of the applicable documentation, provide a narrative description of the basis for such interpretation or deviation.

\_\_\_\_ Non-ISDA Master Agreements: Provide a narrative description of the methodology used to determine the valuations of transactions, including how quotations, if any, were utilized and all other inputs, assumptions, values and applicable parameters. Provide documentation from market-makers or other persons concerning the transactions. If the methodology used involved any interpretation or deviation from the wording of the applicable documentation, provide a narrative description of the basis for such interpretation or deviation.

\_\_\_\_ Replacement Transactions: Provide documentation evidencing any transactions executed in order to replace any transactions, including specifying any cash (or other consideration) paid or received by or to any person to replace the transactions, the name of each entity that effectuated a replacement and when any such transactions were effected. Please provide any external communications (including all transaction confirmations, other documents, e-mails, or any other writings or information) evidencing or concerning the replacement transactions.

f. Unpaid Amounts. Please specify any unpaid amounts and interest accrued thereon included in calculation of any amounts due with respect to the transactions. Please

provide a description of the type of unpaid amount and the amount of interest accrued thereon (ie. Premium payment, periodic interest, etc...). Please provide supporting documentation of such unpaid amounts.

g. Collateral. Please provide CUSIP/ISIN for collateral listed, the valuation of the collateral as well as support for such valuation (e.g. market quotes, emails, etc...) for the amounts included in the claim calculation. Provide bank wire advice, Fed Reference numbers and other statement supporting the original posting of cash collateral and any cash disbursements on the securities. Please provide this information in excel format.

h. Other costs.

i. If claim includes other costs, please include a detailed description of nature of the costs, valuation support, third party invoices (including a detailed description of the scope of services) and basis for including such costs in the claim.

ii. If claim includes interest charges, please provide calculation in excel format of interest including principal amount, interest rate, term and assumptions.

**Exhibit D**

**Guarantee Questionnaire**

General:

Name of Creditor: \_\_\_\_\_

Name and address where notices should be sent:

Creditor contact person and phone number:

Name and address where payment should be sent if different from above:

1. Name of Debtor, or other entity, against which you have a direct claim (the "Obligor"):

2. If such Obligor is in a bankruptcy or insolvency proceeding, administration, receivership, conservatorship, liquidation or similar proceeding, please provide the proof of claim and any attachments thereto filed against such Obligor or describe the claim against such Obligor if a proof of claim has not yet been filed.

3. List the agreement(s) under which your claim arises against the Obligor and provide all documentation evidencing your claim and supporting the calculation of the claim amount.\*

4. Amount of claim against Obligor: \$\_\_\_\_\_.

5. Name of Debtor that guarantees the payment/obligations of the Obligor against which you have a direct claim (the "Guarantor"):

6. List the specific promise, representation and/or agreement(s) (including any corporate resolutions) under which your claim arises against the Guarantor and describe the obligations/performance that is guaranteed (please attach agreement).\*

7. Amount of claim against the Guarantor: \$\_\_\_\_\_.

\* Pursuant to Federal Rule of Bankruptcy Procedure 3001(c), if your claim is based on a written agreement, you are required to attach a copy of the writing evidencing such agreement.